

Contents

Foreword	i
Preface	iii
1 Topological vector spaces	1
1.1 Topological vector spaces.	1
1.2 Linear operators	16
1.3 Countably Hilbertian nuclear spaces.	29
2 Probability measures	45
2.1 Probability measures	45
2.2 Weak convergence of probability measures.	55
2.3 Minlos and Sazonov theorems	61
2.4 $C([0, T], \Phi')$ and $D([0, T], \Phi')$	71
2.5 Probability measures on $D([0, T], \Phi')$	80
3 Stochastic integrals	85
3.1 Martingales	86
3.2 Φ' -Wiener process	93
3.3 Continuous stochastic integral	109
3.3.1 Stochastic integral	109
3.3.2 Representation theorems	113
3.4 Discontinuous stochastic integral	119
4 SPDE	127
4.1 Introduction	127
4.2 Space-time Ornstein-Uhlenbeck SDE	129
4.3 SPDEs	134
4.4 Nonlinear stochastic cable equation	141
4.5 O-U SDE's driven by Poisson random measures	144

5	SDE in Hilbert space	149
5.1	Diffusion equations in Hilbert spaces	149
5.2	Stochastic evolution equations	154
6	Stochastic differential equations	171
6.1	Weak convergence theorems	172
6.2	Existence of a weak solution	189
6.3	Strong solution	199
7	Environmental pollution	211
7.1	Introduction	211
7.2	Pollution with Poisson deposits	213
7.3	Pollution along a river	221
7.4	Pollution with a tolerance level	229
7.5	Filtering problem	230
8	Diffusion processes	239
8.1	Martingale problem of a diffusion equation	240
8.2	Weak solutions of diffusion equations	248
8.3	Strong solution of diffusion equation	253
8.4	Applications of diffusion approximation	260
8.5	Examples of nuclear-space-valued SDE's	273
9	Interacting systems	279
9.1	McKean-Vlasov equation	280
9.2	Interacting systems	284
10	Large deviations	299
10.1	LDP for a class of random variables	299
10.2	Application to SDE in conuclear space	308
10.3	Application to SPDEs	320
10.4	Reaction-diffusion SPDEs	331
	Bibliography	335
	Index	340